



Dhyey Mavani <dmavani25@amherst.edu>

[Quant Club] Logistics + 9/29 Meeting (Sunday 7:00-8:30 PM Beneski 107 - Paino)

1 message

Amherst Quant Club <relay@relay.engage.campuslabs.com>
Reply-To: Trading Club Amherst College <trading@amherst.edu>
To: dmavani25@amherst.edu

Tue, Sep 24, 2024 at 10:12 AM

Dear Quant Enthusiasts,

Thank you so much for attending our kickoff meeting on Sunday. It was great to see many new faces, and we're excited to have you on board. If you weren't able to attend, refer to our [github](#) for information. Please join our [slack channel](#) if you haven't already done so.

Wed 8-9 PM Game Night (Led by Liam Davis, VP)
Thu 7-8 PM Jane Street Session (Paino Lecture Hall)

Projects:

We currently have 4 project-groups

1. Pairs Trading with ML (Distance Approaches + ML)
2. Pairs Trading with Statistics (Cointegration + Codependence)
3. Convex Optimization
4. Arbitrage (Copula + PCA + Kalman)

Next Meeting Logistics:

- **Date:** Sunday 9/29
- **Location:** Beneski 107 (Paino Lecture Hall)
- **Time:** 7pm - 8:30pm

Agenda:

- Upcoming Events and Competitions (+ Opportunities for Freshman/Sophomores)
- Projects Group Discussions (More details soon)
- Brain Teaser Activity + Monte Carlo Overview
- Q&A regarding club, recruiting, etc.

Brainteaser:

The solution to last week's brain teaser is attached below. Here is the new brain teaser:

The ant starts at a specific corner of a cube and tries to reach the exact opposite corner of the cube. It only walks directly to neighbor corners with an equal probability, $1/3$. Every time the ant travels to the next corner, a second passes. What is the expected number of seconds that it takes the ant to reach the exact opposite corner?

See you all soon!

Sincerely,
Dhyey

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Available in Eastern Time Zone (Preferably Tue and Thu)

Loeb Center's Peer Career Advising Role Hours (Appt. on Handshake):

- **Weekly 1:1 Career Guidance:** Tuesday 12:00 noon to 2:00 PM (Loeb Center)
- **PCA Resume Review Clinics:** Wednesday 6:30 PM - 8:00 PM (Morgan 110)



9-22 Brainteaser Solution.pdf

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